EURO ISTOXX® 50 RECOVERY TILTED INDEX

Index description

The EURO iSTOXX 50 Recovery Tilted Index tracks the performance of a basket consisting of all of the EURO STOXX 50 securities and 10 additional securities, 2 from each of 5 megatrend indices that are associated to themes that are positively impacted by the driving forces of a post-pandemic era. The index is reviewed quarterly in March, June, September and December.

Key facts

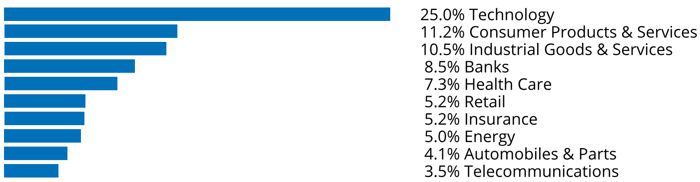
»Replicates the performance of the EURO STOXX 50 Index and 10 large securities selected from five separate STOXX megatrend indices.

»Weights are set to achieve 80:20 ratio for the EURO STOXX 50 company weights versus the weights of the 10 megatrend components.

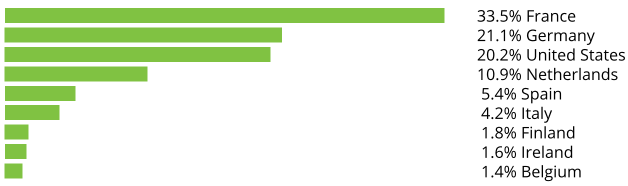
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO iSTOXX 50 Recovery Tilted Index	N/A	1.1	0.0	0.0	0.1	0.0	6.2	0.4	16.7
EURO STOXX 50 Index	4,216.3	3,229.2	64.6	50.4	249.7	17.9	7.7	0.6	3.6

Supersector weighting (top 10)



Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX 50 Recovery Tilted Index	-0.7	11.2	-2.7	27.9	17.6	N/A	N/A	-2.7	8.6	3.3
EURO STOXX 50 Index	-0.6	11.0	2.0	22.9	7.2	N/A	N/A	2.0	7.2	1.4
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
EURO iSTOXX 50 Recovery Tilted Index	19.4	19.4	27.2	25.7	21.8	N/A	N/A	-0.2	0.3	0.2
EURO STOXX 50 Index	19.8	20.2	28.6	27.8	23.4	N/A	N/A	0.0	0.2	0.1
Index to benchmark	**Correlation**					**Tracking error (%)**				
EURO iSTOXX 50 Recovery Tilted Index	1.0	1.0	1.0	1.0	1.0	5.4	4.8	6.3	6.6	5.8
Index to benchmark	**Beta**					**Annualized information ratio**				
EURO iSTOXX 50 Recovery Tilted Index	0.9	0.9	0.9	0.9	0.9	-0.3	0.2	-0.8	0.1	0.2

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

(USD, price), all data as of Feb. 28, 2023

ISTOXX INDICES

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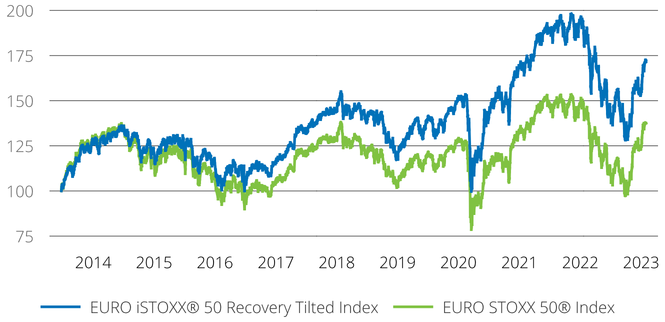
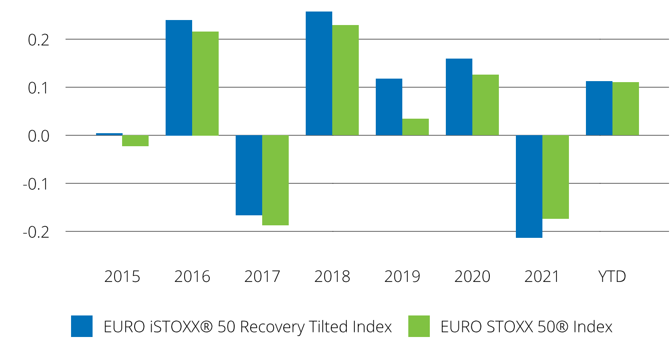
Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/book	Dividend yield (%) [3]	Price/sales	Price/cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO iSTOXX 50 Recovery Tilted Index	16.1	13.2	14.7	13.2	2.3	2.2	1.4	12.8
EURO STOXX 50 Index	14.4	11.7	13.7	11.7	1.8	2.6	1.2	11.2

Performance and annual returns[4]





Methodology

The EURO iSTOXX 50 Recovery Tilted Index selects 60 securities, all the EURO STOXX 50 Index constituents and 10 of the largest securities from 5 different STOXX thematic indices (STOXX Global Breakthrough Healthcare, STOXX Global Digitalization, STOXX Global Next Generation Telecoms, STOXX Global Smart City Infrastructure and STOXX Global Automation & Robotics indices). 2 components are selected from each megatrend index. The index is price weighted with weight factors based on free-float market capitalization, revenue exposure and multipliers. These factors are set to achieve 80:20 ratio for the EURO STOXX 50 company weights versus 10 company weights within the 5 megatrend indices.

The reviews are conducted on a quarterly basis in March, June, September, and December. The review cut-off date for the underlying data is the last calculation day of February, May, August, and November respectively.

The detailed methodology including the calculation formula can be found in our rulebooks: www.stoxx.com/rulebooks

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1121824259	ISX5RVGT		.ISX5RVGT
Net Return	EUR	CH1121824267	ISX5RVT		.ISX5RVT
Price	EUR	CH1121824275	ISX5RVE	ISX5RVE INDEX	.ISX5RVE
Gross Return	USD	CH1121824226	ISX5RVGU		.ISX5RVGU
Net Return	USD	CH1121824234	ISX5RVU		.ISX5RVU
Price	USD	CH1121824242	ISX5RVK		.ISX5RVK

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Weights based on free-float market capitalization, revenue
Cap factor	-
No. of components	60
Review frequency	Quarterly
Calculation/distribution	dayend
Calculation hours	22:15:00 22:15:00
Base value/base date	100 as of Jun. 24, 2013
History	Available from Jun. 24, 2013
Inception date	Jun. 30, 2021

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

CONTACT DETAILS

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BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

[3] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Jun. 24, 2013 to Jan. 31, 2023

(USD, price), all data as of Feb. 28, 2023